

# FACTSHEET - AS OF 04-Nov-2024

## Aptus Multi-Factor Minimum Volatility Index PR

### DESCRIPTION

This index is designed to provide broad exposure to the US mid-large cap universe while tilting towards factors that have historically contributed to enhanced returns and improved risk-adjusted performance. By strategically increasing exposure to these key factors and employing a volatility-minimizing weighting approach, the index aims to capture the majority of market returns with significantly reduced risk, offering a balanced and stable investment option through various market conditions.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

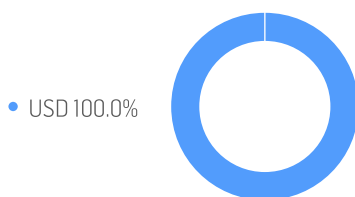
ISIN / WKN	SL0JJ7	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .APFMVP	Last Price	4676.32
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	100		

## STATISTICS

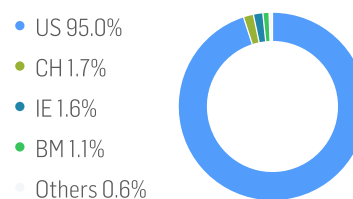
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.60%	8.11%	10.79%	25.63%	19.91%	367.63%
Performance (p.a.)						8.70%
Volatility (p.a.)	10.40%	10.56%	10.02%	9.55%	9.66%	14.63%
High	4815.58	4815.58	4815.58	4815.58	4815.58	4815.58
Low	4658.54	4306.77	4220.96	3722.26	3871.13	677.77
Sharpe Ratio*	-1.15	3.06	1.82	2.22	1.95	0.26
Max. Drawdown	-3.26%	-3.43%	-5.26%	-5.26%	-5.26%	-41.97%
VaR 95 \ 99				-15.6% \ -25.5%		-20.6% \ -43.2%
CVaR 95 \ 99				-21.6% \ -32.2%		-35.8% \ -67.2%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 04-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.66%
APPLE INC	AAPL UW Equity	US	USD	5.03%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.63%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.24%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.11%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	1.88%
AUTOMATIC DATA PROCESSING	ADP UW Equity	US	USD	1.77%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	1.67%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	1.67%
CENCORA INC	COR UN Equity	US	USD	1.64%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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